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Substitute for form 1449/PTO

**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Complete if KnownSheet 1 of 3

Application Number	Filed herewith
Filing Date	February 20, 2004
First Named Inventor	David M. BRENNAN
Art Unit	
Examiner Name	
Attorney Docket Number	0250-0001

U. S. PATENT DOCUMENTS

Examiner Initials*	Cite No. ¹	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code ² (if known)			
/SLN/		US- 5,819,237	10/6/1998	Mark B. Garman	
/SLN/		US- 6,513,019	1/28/2003	Charles J. Lewis	
/SLN/		US- 6,510,419	1/21/2003	Joseph G. Gatto	
/SLN/		US- 6,658,393	12/2/2003	Basch et al.	
/SLN/		US- 5,414,838	5/9/1995	Kolton et al.	
/SLN/		US- 6,012,042	1/4/2000	Black et al.	
/SLN/		US- 4,989,141	1/29/1991	Lyons et al.	
/SLN/		US- 6,026,381	2/15/2000	Barton, III et al.	
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FOREIGN PATENT DOCUMENTS

Examiner Initials*	Cite No. ¹	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages Or Relevant Figures Appear	T ⁶
		Country Code ³ -Number ⁴ -Kind Code ⁵ (if known)				

Examiner Signature	/Samica L. Norman/	Date Considered	09/26/2007
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Attorney Docket Number	0250-0001

Sheet 2 of 3

NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
/SLN/		"Chicago Board of Trade Option Data File," January 23, 2003, Chicago Board of Trade, Chicago, IL.	
/SLN/		"Chicago Board of Trade Option End of Day Data File," January 23, 2003, Chicago Board of Trade, Chicago, IL.	
/SLN/		"Chicago Board of Trade Liquidity Databank (LDB) Data File," Jan. 23, 2003, Chicago Board of Trade, Chicago, IL.	
/SLN/		"Chicago Board of Trade Option Open Interest Data File," January 23, 2003, Chicago Board of Trade, Chicago, IL.	
/SLN/		"Yahoo Finance Technical Analysis," http://finance.yahoo.com , accessed Feb. 19, 2004.	
/SLN/		"OptionVue5 Demonstration," http://www.optionvue.com , accessed Jan. 20, 2004.	
/SLN/		"Bloomberg Financial Data Services", July 2003, Bloomberg, New York, NY.	
/SLN/		"CFTC Commitments of Traders Long Report - CBT (Futures Only)," http://www.cftc.gov , acc'd 2/19/04	
/SLN/		"CFTC Commitments of Traders Long Report - CBT (Combined), http://www.cftc.gov , acc'd 2/19/04	
/SLN/		"CME S&P Options Close-Dec 19," Jan. 2004, Oster Dow Jones, Chicago, IL.	

Examiner Signature	/Samica L. Norman/	Date Considered	09/26/2007
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1 Applicant's unique citation designation number (optional). 2 Applicant is to place a check mark here if English language Translation is attached.

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		Application Number	Filed herewith
		Filing Date	February 20, 2004
		First Named Inventor	David . . BRENNAN
		Art Unit	
		Examiner Name	
Sheet 3	of 3	Attorney Docket Number	0250-0001

NON PATENT LITERATURE DOCUMENTS			
Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
/SLN/		"Capital Flow Software," http://www.steidlmayer.com , accessed 2/20/04, Steidlmyer Software, Inc., <i>Chicago, IL.</i>	
/SLN/		"Chapter 6: CBOT Market Profile and Liquidity Data Bank," Feb. 2004, Chicago Board of Trade, Chicago, <i>IL.</i>	

Examiner Signature	/Samica L. Norman/	Date Considered	09/26/2007
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**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT***(use as many sheets as necessary)*Sheet 1 of 2**COMPLETE IF KNOWN**

Application Number 10/784,007
Filing Date February 20, 2004
First Named Inventor David BRENNAN
Group Art Unit 3624
Examiner Name
Attorney Docket Number 0250-0001

U.S. PATENT DOCUMENTS

Examiner Initials*	Cite No.1	Document Number Number- Kind Code 2 (if known)	Publication Date MM/DD/YY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
/SLN/		US -5,339,392	08/16/1994	Risberg et al.	
/SLN/		US -6,256,628	07/03/2001	Dobson et al.	
/SLN/		US 5,347,452	09/13/1994	Bay, Jr.	
/SLN/		US -2002/0194114	12/19/2002	Erdmier	
/SLN/		US -5,946,866	08/31/1999	Nevo et al.	
/SLN/		US -6,012,042	01/04/2000	Black et al.	
		US -			
		US -			

FOREIGN PATENT DOCUMENTS

Examiner Initials*	Cite No.1	Foreign Patent Document Country Code ³ Number ⁴ - Kind Code ⁵ (if known)	Publication Date MM/DD/YY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear	T ⁶

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**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT***(use as many sheets as necessary)*Sheet 2 of 2**COMPLETE IF KNOWN**

Application Number **10/784,007**
Filing Date **February 20, 2004**
First Named Inventor **David BRENNAN**
Group Art Unit **3624**
Examiner Name
Attorney Docket Number **0250-0001**

NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No.1	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
/SLN/		International Preliminary Report on Patentability	
/SLN/		International Search Report	

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